

FIG.13

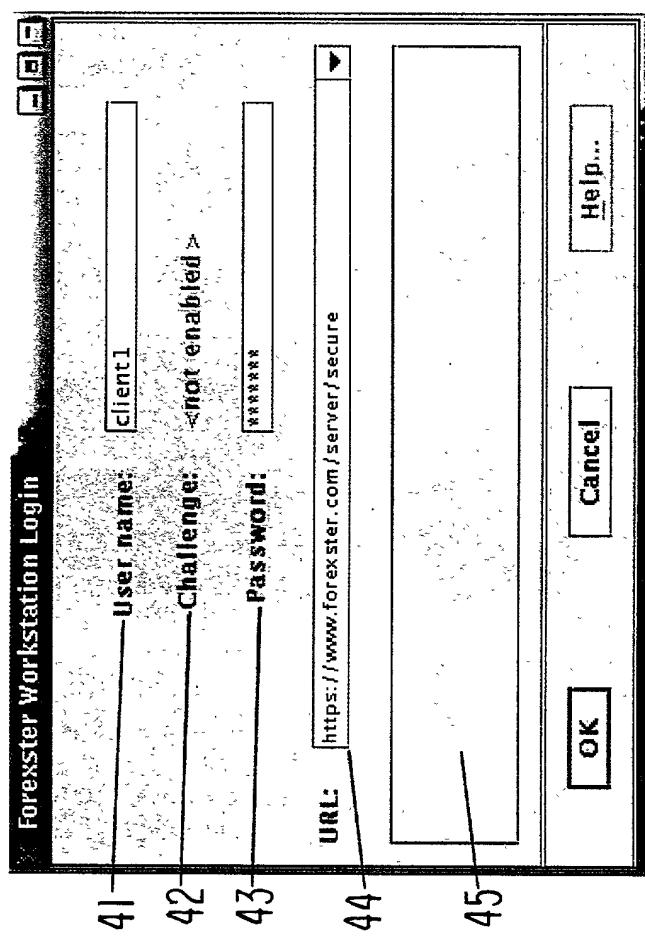


FIG.14

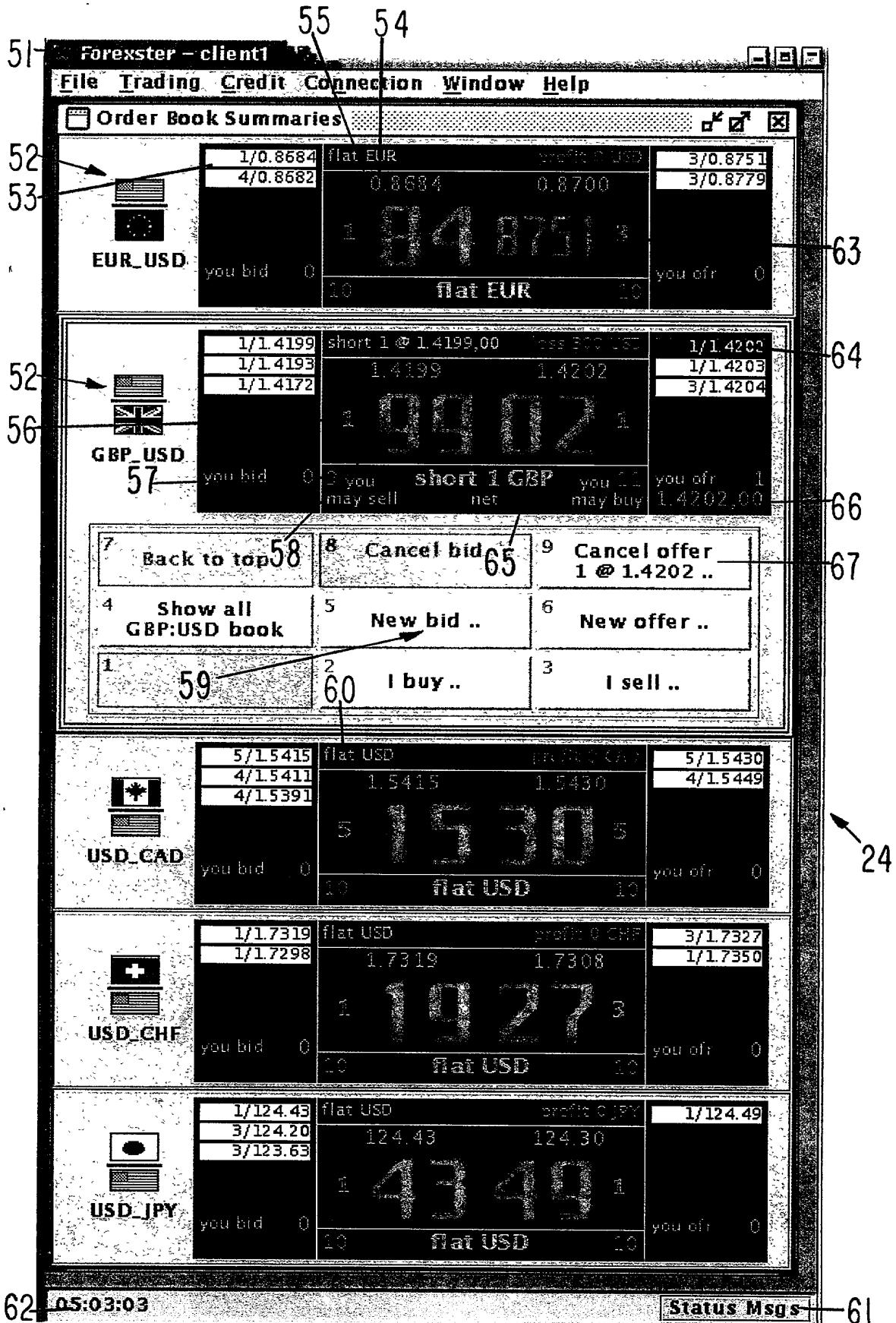


FIG. 15

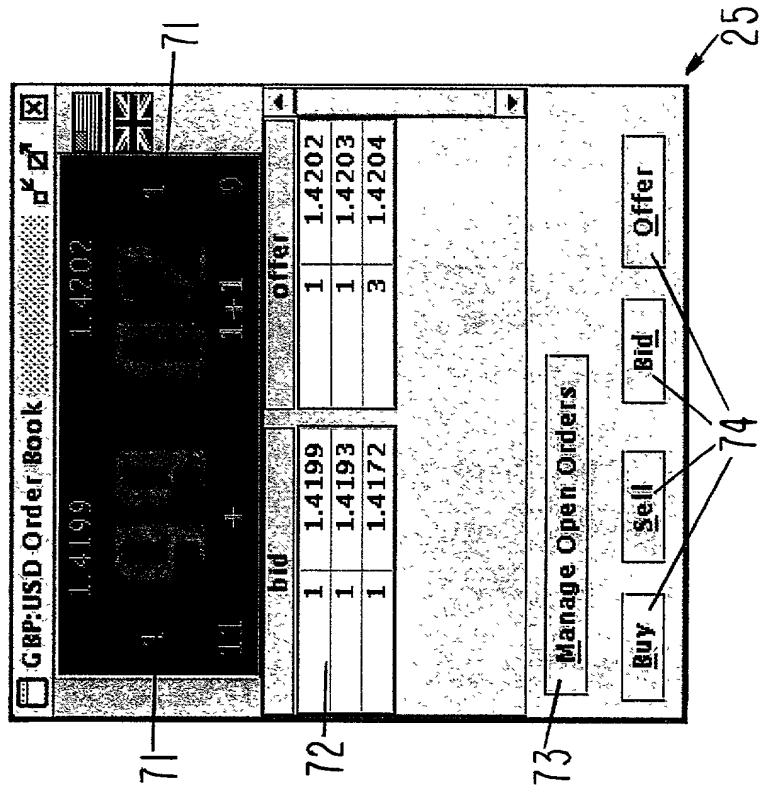


FIG.16

81

82

83

84

85

Instrument	account	dir	counterparty	min	current	max
EUR_USD	ACT804	from	Bank 1	-10	0	10
GBP_USD	ACT804	from	Bank 1	-10	-1	10
USD_CAD	ACT804	from	Bank 1	-10	0	10
USD_CHF	ACT804	from	Bank 1	-10	0	10
USD_JPY	ACT804	from	Bank 1	-10	0	10

Balance Sheet Detail																																																																																																																											
balance sheet for credit node 101 (Client 1)																																																																																																																											
<input type="checkbox"/> Thu 2 Aug: net -10,100 USD, receivable 1,419,900 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]						91																																																																																																																					
<input type="checkbox"/> group first by account/counterparty																																																																																																																											
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<input type="checkbox"/> Tue 31 Jul: net -13,343 USD, receivable 11,418,279 USD, payable 11,431,621 USD																																																																																																																											
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<input type="checkbox"/> Pay 1,000,000 GBP 2001-07-31 to ACT804@Bank 1, deal #384822 Fri 27 Jul 16:42:06																																																																																																																											
<input checked="" type="checkbox"/> CAD: net -3,243 USD [-5,000 CAD@0.648508431], receivable 4,998,379 USD [7,707,500 CAD@0.648508431], payable																																																																																																																											
<table border="1"> <thead> <tr> <th>flow #</th> <th>deal #</th> <th>deal time</th> <th>rate</th> <th>amount</th> <th>counter amt</th> <th>settlement</th> <th>count...</th> <th>account...</th> </tr> </thead> <tbody> <tr> <td>384825</td> <td>384822</td> <td>Fri 27 Jul 16:42:06</td> <td>1.4199</td> <td>sold 1,000,000 GBP</td> <td>bought 1,419,900 USD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384833</td> <td>384830</td> <td>Fri 27 Jul 17:12:29</td> <td>1.5415</td> <td>sold 1,000,000 USD</td> <td>bought 1,541,500 CAD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384843</td> <td>384840</td> <td>Fri 27 Jul 17:13:42</td> <td>1.5415</td> <td>sold 1,000,000 USD</td> <td>bought 1,541,500 CAD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384853</td> <td>384850</td> <td>Fri 27 Jul 17:14:00</td> <td>1.5415</td> <td>sold 1,000,000 USD</td> <td>bought 1,541,500 CAD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384863</td> <td>384860</td> <td>Fri 27 Jul 17:14:01</td> <td>1.5415</td> <td>sold 1,000,000 USD</td> <td>bought 1,541,500 CAD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384873</td> <td>384870</td> <td>Fri 27 Jul 17:14:03</td> <td>1.5415</td> <td>sold 1,000,000 USD</td> <td>bought 1,541,500 CAD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384883</td> <td>384880</td> <td>Fri 27 Jul 17:14:08</td> <td>1.5425</td> <td>bought 1,000,000 USD</td> <td>sold 1,542,500 CAD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384893</td> <td>384890</td> <td>Fri 27 Jul 17:14:09</td> <td>1.5425</td> <td>bought 1,000,000 USD</td> <td>sold 1,542,500 CAD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384903</td> <td>384900</td> <td>Fri 27 Jul 17:14:10</td> <td>1.5425</td> <td>bought 1,000,000 USD</td> <td>sold 1,542,500 CAD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384913</td> <td>384910</td> <td>Fri 27 Jul 17:14:11</td> <td>1.5425</td> <td>bought 1,000,000 USD</td> <td>sold 1,542,500 CAD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384923</td> <td>384920</td> <td>Fri 27 Jul 17:14:13</td> <td>1.5425</td> <td>bought 1,000,000 USD</td> <td>sold 1,542,500 CAD</td> <td>Tue 31 Jul</td> <td></td> <td>Bank 1</td> </tr> <tr> <td>384935</td> <td>384932</td> <td>05:02:37</td> <td>1.4199</td> <td>sold 1,000,000 GBP</td> <td>bought 1,419,900 USD</td> <td>Thu 2 Aug</td> <td></td> <td>Bank 1</td> </tr> </tbody> </table>							flow #	deal #	deal time	rate	amount	counter amt	settlement	count...	account...	384825	384822	Fri 27 Jul 16:42:06	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Tue 31 Jul		Bank 1	384833	384830	Fri 27 Jul 17:12:29	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul		Bank 1	384843	384840	Fri 27 Jul 17:13:42	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul		Bank 1	384853	384850	Fri 27 Jul 17:14:00	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul		Bank 1	384863	384860	Fri 27 Jul 17:14:01	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul		Bank 1	384873	384870	Fri 27 Jul 17:14:03	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul		Bank 1	384883	384880	Fri 27 Jul 17:14:08	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul		Bank 1	384893	384890	Fri 27 Jul 17:14:09	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul		Bank 1	384903	384900	Fri 27 Jul 17:14:10	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul		Bank 1	384913	384910	Fri 27 Jul 17:14:11	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul		Bank 1	384923	384920	Fri 27 Jul 17:14:13	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul		Bank 1	384935	384932	05:02:37	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Thu 2 Aug		Bank 1
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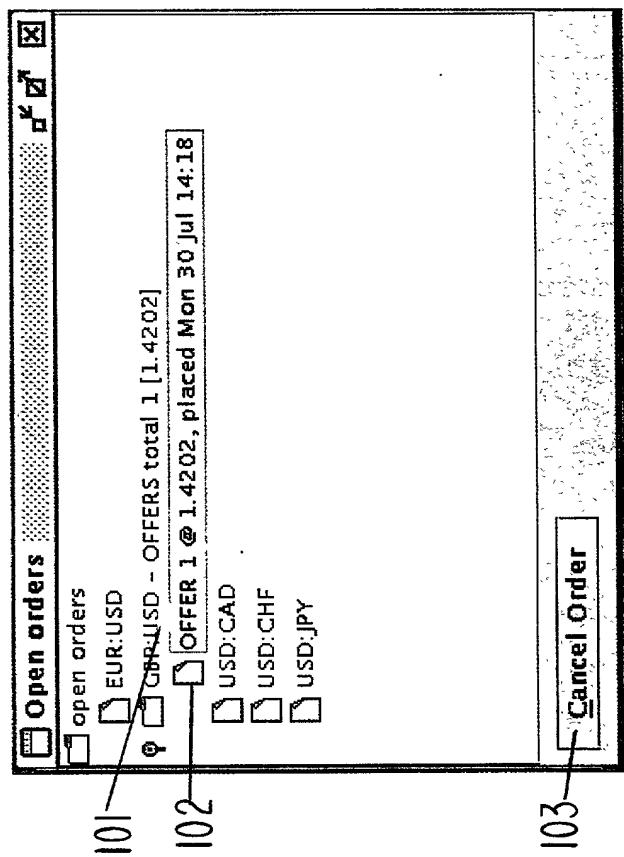
94

FIG.17

36

33

FIG. 18



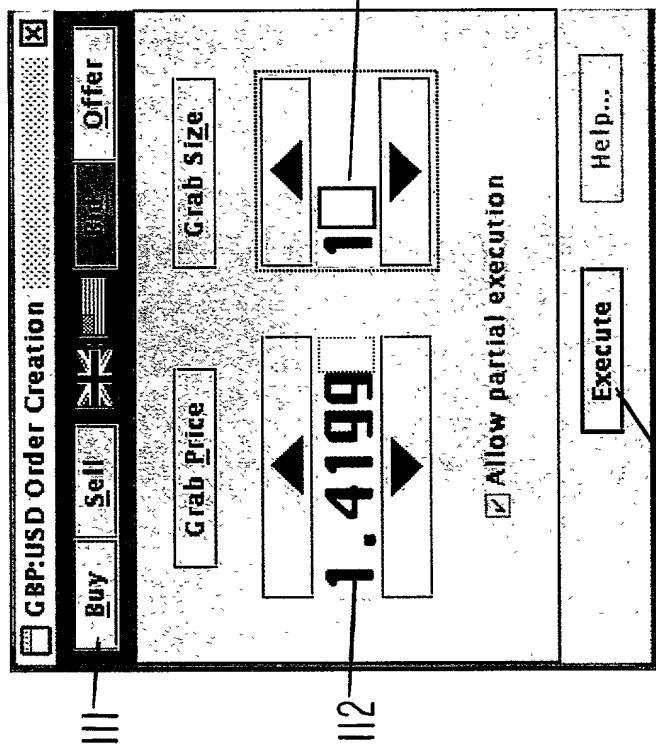


FIG. 19

FIG. 20

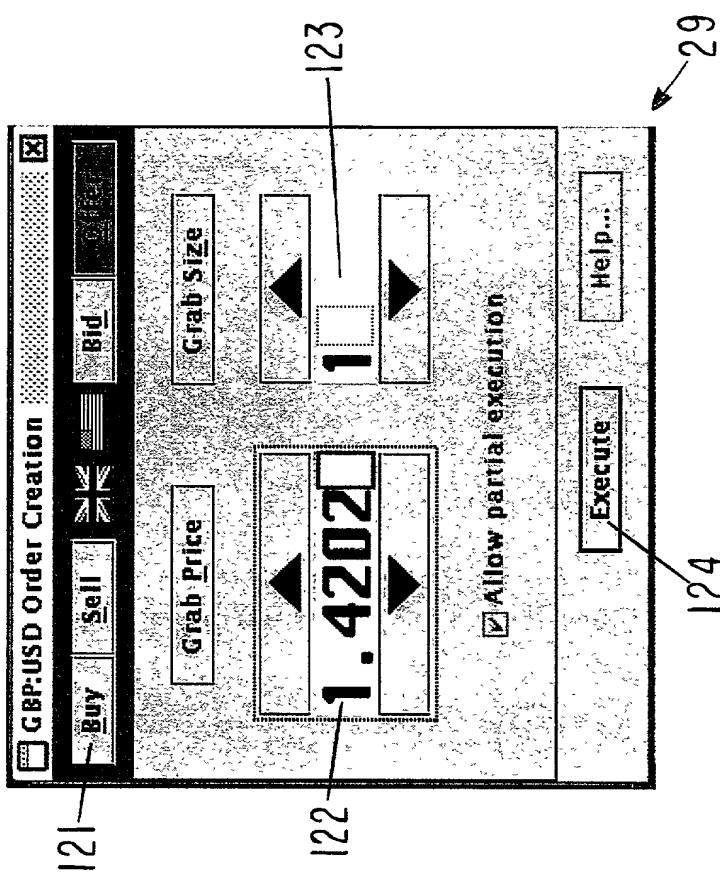


FIG. 21

|35|

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Allow partial execution

|34|

1.4199

Crab Price

Crab Size

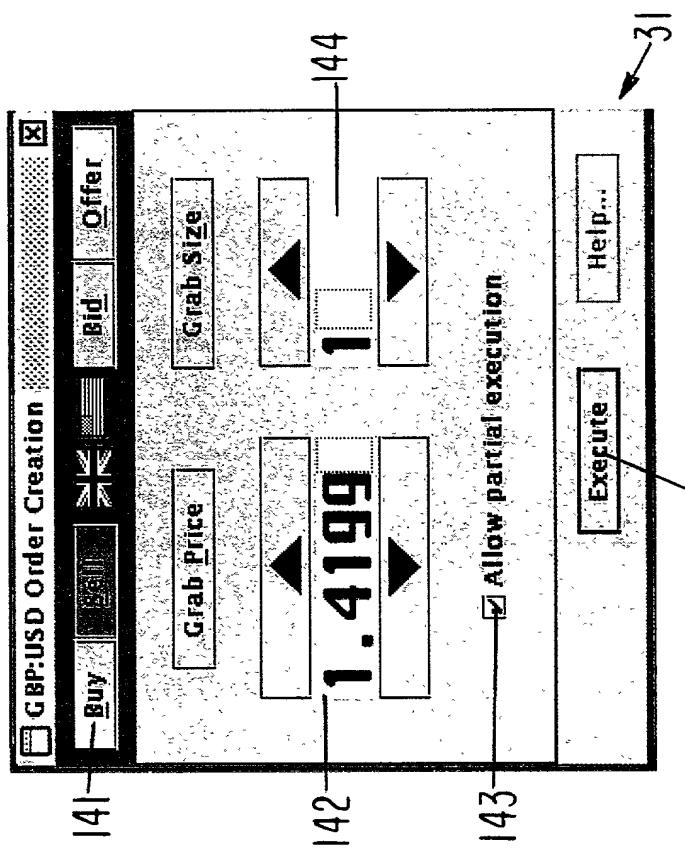
GBP:USD Order Creation  
Buy Sell Bid Offer  
|31|

|32|

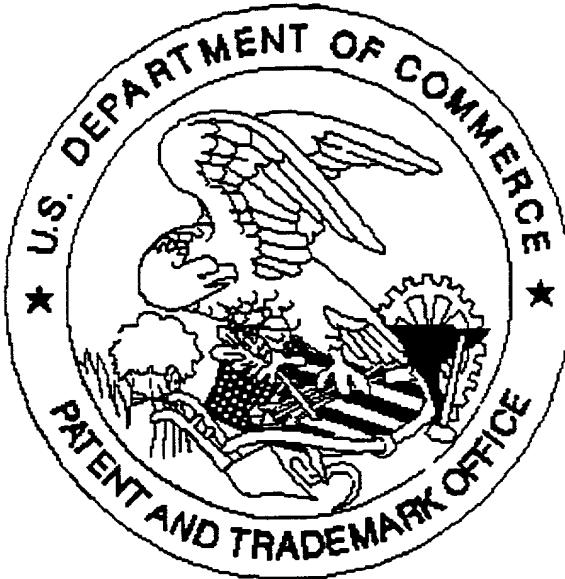
|33|

The screenshot shows a 'GBP:USD Order Creation' dialog box. At the top, there are buttons for 'Buy' (highlighted), 'Sell', 'Bid', and 'Offer'. Below these are two input fields: 'Crab Price' containing '1.4199' and 'Crab Size' containing '1'. To the left of the price field are up and down arrow buttons. To the right of the size field are up and down arrow buttons. In the center, there is a checkbox labeled 'Allow partial execution' which is checked. At the bottom right are 'Execute' and 'Help...' buttons.

FIG.22



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Application deficiencies found during scanning:

Page(s) \_\_\_\_\_ of \_\_\_\_\_ were not present  
for scanning. (Document title)

Page(s) \_\_\_\_\_ of \_\_\_\_\_ were not present  
for scanning. (Document title)

DRAWINGS FIG. 14, 15, 16, 17, 18, 19, 20, 21

XRE DARK

*Scanned copy is best available.*